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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2024 TO 04/12/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/12/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/04	2029	06/02/2025		Bond Future	135.0755	135.0755	135.0753	0.000	0.0000	0.0000
2024/12/04	2029	06/02/2025	132.40 Call	Bond Future	2675.4600	2.6755	2675.2800	0.007	0.0000	0.0000
2024/12/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2029	08/05/2025		Bond Future	136.4200	136.4200	136.4209	0.001	0.0000	0.0000
2024/12/04	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2029	08/05/2025	137.85 Put	Bond Future	1430.0300	1.4300	1429.0700	0.067	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	2029	07/08/2025		Bond Future	139.1489	139.1489	139.1515	139.1515	0.002	0.0000	0.0000
2024/12/04	2029	07/08/2025	137.41 Call	Bond Future	1738.8800	1.7389	1741.5000	1.7415	0.151	0.0000	0.0000
2024/12/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2029	06/11/2025		Bond Future	140.4335	140.4335	140.4378	140.4378	0.003	0.0000	0.0000
2024/12/04	2029	06/11/2025	139.79 Call	Bond Future	643.4900	0.6435	647.7600	0.6478	0.664	0.0000	0.0000
2024/12/04	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2029	05/02/2026		Bond Future	143.1270	143.1270	143.1331	143.1331	0.004	0.0000	0.0000
2024/12/04	2029	05/02/2026	140.11 Call	Bond Future	3017.0000	3.0170	3023.1100	3.0231	0.203	0.0000	0.0000
2024/12/04	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2030	06/02/2025	8.68 Put	Bond Future	1381.6600	1.3817	1559.4200	1.5594	12.866	0.0000	0.0000
2024/12/04	2030	06/02/2025	8.68 Call	Bond Future	536.3200	0.5363	437.6300	0.4376	18.401	0.0000	0.0000
2024/12/04	2030	06/02/2025	9.18 Put	Bond Future	474.4400	0.4744	560.7100	0.5607	18.184	0.0000	0.0000
2024/12/04	2030	06/02/2025	9.18 Call	Bond Future	1556.5000	1.5565	1366.3200	1.3663	12.218	0.0000	0.0000
2024/12/04	2030	06/02/2025	9.69 Call	Bond Future	3120.8000	3.1208	2871.9800	2.8720	7.973	0.0000	0.0000
2024/12/04	2030	06/02/2025	9.69 Put	Bond Future	120.9900	0.1210	148.6200	0.1486	22.837	0.0000	0.0000
2024/12/04	2030	06/02/2025		Bond Future	8.8978	96.6946	8.9695	96.4181	0.806	0.0000	0.0000
2024/12/04	2030	06/02/2025	10.68 Call	Bond Future	6593.8500	6.5939	6318.8800	6.3189	4.170	0.0000	0.0000
2024/12/04	2030	06/02/2025	10.68 Put	Bond Future	5.3300	0.0053	6.8100	0.0068	27.767	0.0000	0.0000
2024/12/04	2030	08/05/2025	12.28 Call	Bond Future	11413.2200	11.4132	11132.6200	11.1326	2.459	0.0000	0.0000
2024/12/04	2030	08/05/2025	12.28 Put	Bond Future	2.7500	0.0028	3.3200	0.0033	20.727	0.0000	0.0000
2024/12/04	2030	08/05/2025	10.69 Put	Bond Future	106.7100	0.1067	122.7500	0.1228	15.031	0.0000	0.0000
2024/12/04	2030	08/05/2025	10.69 Call	Bond Future	6291.4800	6.2915	6026.3500	6.0264	4.214	0.0000	0.0000
2024/12/04	2030	08/05/2025	11.86 Call	Bond Future	10075.9700	10.0760	9796.4300	9.7964	2.774	0.0000	0.0000
2024/12/04	2030	08/05/2025	11.86 Put	Bond Future	8.6500	0.0087	10.2800	0.0103	18.844	0.0000	0.0000
2024/12/04	2030	08/05/2025	10.31 Put	Bond Future	191.8200	0.1918	219.3800	0.2194	14.368	0.0000	0.0000
2024/12/04	2030	08/05/2025	10.31 Call	Bond Future	5069.4100	5.0694	4815.8000	4.8158	5.003	0.0000	0.0000
2024/12/04	2030	08/05/2025		Bond Future	8.9489	98.6446	9.0251	98.3634	0.851	0.0000	0.0000
2024/12/04	2030	08/05/2025	9.93 Call	Bond Future	3888.1000	3.8881	3653.0200	3.6530	6.046	0.0000	0.0000
2024/12/04	2030	08/05/2025	9.93 Put	Bond Future	341.1000	0.3411	387.1900	0.3872	13.512	0.0000	0.0000
2024/12/04	2030	08/05/2025	8.68 Put	Bond Future	1907.2500	1.9073	2079.2200	2.0792	9.017	0.0000	0.0000
2024/12/04	2030	08/05/2025	8.68 Call	Bond Future	906.0600	0.9061	796.8600	0.7969	12.052	0.0000	0.0000
2024/12/04	2030	08/05/2025	9.18 Put	Bond Future	1003.4600	1.0035	1114.9800	1.1150	11.114	0.0000	0.0000
2024/12/04	2030	08/05/2025	9.18 Call	Bond Future	1853.6900	1.8537	1684.0400	1.6840	9.152	0.0000	0.0000
2024/12/04	2030	08/05/2025	9.99 Call	Bond Future	4070.3500	4.0704	3831.7700	3.8318	5.861	0.0000	0.0000
2024/12/04	2030	08/05/2025	9.99 Put	Bond Future	311.6800	0.3117	354.2700	0.3543	13.665	0.0000	0.0000
2024/12/04	2030	08/05/2025	8.95 Put	Bond Future	1364.0500	1.3641	1502.7900	1.5028	10.171	0.0000	0.0000
2024/12/04	2030	08/05/2025	8.95 Call	Bond Future	1368.0500	1.3681	1225.6200	1.2256	10.411	0.0000	0.0000
2024/12/04	2030	08/05/2025	9.45 Put	Bond Future	687.6800	0.6877	770.9200	0.7709	12.104	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	2030	08/05/2025	9.45 Call	Bond Future	2519.7100	2.5197	2321.7800	2.3218	7.855	0.0000	0.0000
2024/12/04	2030	07/08/2025		Bond Future	9.0167	96.5837	9.0977	96.2982	0.899	0.0000	0.0000
2024/12/04	2030	07/08/2025	11.11 Call	Bond Future	7234.4300	7.2344	6970.0800	6.9701	3.654	0.0000	0.0000
2024/12/04	2030	07/08/2025	11.11 Put	Bond Future	181.3000	0.1813	202.5000	0.2025	11.693	0.0000	0.0000
2024/12/04	2030	07/08/2025	12.12 Call	Bond Future	10265.4000	10.2654	9985.1100	9.9851	2.730	0.0000	0.0000
2024/12/04	2030	07/08/2025	12.12 Put	Bond Future	37.4400	0.0374	42.7000	0.0427	14.049	0.0000	0.0000
2024/12/04	2030	07/08/2025	10.48 Put	Bond Future	355.3600	0.3554	394.9500	0.3950	11.141	0.0000	0.0000
2024/12/04	2030	07/08/2025	10.48 Call	Bond Future	5354.7800	5.3548	5108.8200	5.1088	4.593	0.0000	0.0000
2024/12/04	2030	06/11/2025		Bond Future	9.0950	98.4494	9.1814	98.1595	0.949	0.0000	0.0000
2024/12/04	2030	06/11/2025	9.54 Call	Bond Future	2824.8600	2.8249	2643.6800	2.6437	6.414	0.0000	0.0000
2024/12/04	2030	06/11/2025	9.54 Put	Bond Future	1342.5900	1.3426	1451.2500	1.4513	8.093	0.0000	0.0000
2024/12/04	2030	05/02/2026		Bond Future	9.1979	96.3043	9.2903	96.0102	1.005	0.0000	0.0000
2024/12/04	2030	05/02/2026	9.49 Call	Bond Future	2647.4400	2.6474	2477.7800	2.4778	6.408	0.0000	0.0000
2024/12/04	2030	05/02/2026	9.49 Put	Bond Future	1721.9800	1.7220	1846.4000	1.8464	7.225	0.0000	0.0000
2024/12/04	2032	06/02/2025	9.42 Put	Bond Future	1445.9900	1.4460	1644.8200	1.6448	13.750	0.0000	0.0000
2024/12/04	2032	06/02/2025	9.42 Call	Bond Future	830.5600	0.8306	687.7600	0.6878	17.193	0.0000	0.0000
2024/12/04	2032	06/02/2025	9.92 Put	Bond Future	515.1200	0.5151	605.7700	0.6058	17.598	0.0000	0.0000
2024/12/04	2032	06/02/2025	9.92 Call	Bond Future	2317.3800	2.3174	2066.4000	2.0664	10.830	0.0000	0.0000
2024/12/04	2032	06/02/2025	10.61 Call	Bond Future	5113.3700	5.1134	4792.8500	4.7929	6.268	0.0000	0.0000
2024/12/04	2032	06/02/2025	10.61 Put	Bond Future	102.8000	0.1028	123.9100	0.1239	20.535	0.0000	0.0000
2024/12/04	2032	06/02/2025		Bond Future	9.5457	96.4249	9.6160	96.0833	0.736	0.0000	0.0000
2024/12/04	2032	06/02/2025	11.72 Call	Bond Future	9883.7800	9.8838	9543.5600	9.5436	3.442	0.0000	0.0000
2024/12/04	2032	06/02/2025	11.72 Put	Bond Future	6.6800	0.0067	8.0900	0.0081	21.108	0.0000	0.0000
2024/12/04	2032	08/05/2025		Bond Future	9.6126	94.2054	9.6861	93.8577	0.765	0.0000	0.0000
2024/12/04	2032	08/05/2025	10.91 Call	Bond Future	6201.8800	6.2019	5893.2300	5.8932	4.977	0.0000	0.0000
2024/12/04	2032	08/05/2025	10.91 Put	Bond Future	301.3300	0.3013	340.3700	0.3404	12.956	0.0000	0.0000
2024/12/04	2032	08/05/2025	9.42 Put	Bond Future	2276.1300	2.2761	2474.9700	2.4750	8.736	0.0000	0.0000
2024/12/04	2032	08/05/2025	9.42 Call	Bond Future	1357.9000	1.3579	1209.0500	1.2091	10.962	0.0000	0.0000
2024/12/04	2032	08/05/2025	9.92 Put	Bond Future	1209.8900	1.2099	1337.0400	1.3370	10.509	0.0000	0.0000
2024/12/04	2032	08/05/2025	9.92 Call	Bond Future	2652.6100	2.6526	2432.0700	2.4321	8.314	0.0000	0.0000
2024/12/04	2032	08/05/2025	10.97 Call	Bond Future	6437.8700	6.4379	6126.2300	6.1262	4.841	0.0000	0.0000
2024/12/04	2032	08/05/2025	10.97 Put	Bond Future	276.0700	0.2761	312.1200	0.3121	13.058	0.0000	0.0000
2024/12/04	2032	07/08/2025		Bond Future	9.6915	96.0665	9.7685	95.7131	0.795	0.0000	0.0000
2024/12/04	2032	07/08/2025	12.01 Call	Bond Future	10141.1800	10.1412	9809.7900	9.8098	3.268	0.0000	0.0000
2024/12/04	2032	07/08/2025	12.01 Put	Bond Future	206.0200	0.2060	228.0900	0.2281	10.713	0.0000	0.0000
2024/12/04	2032	06/11/2025		Bond Future	9.7873	93.7612	9.8681	93.4021	0.826	0.0000	0.0000
2024/12/04	2032	06/11/2025	10.42 Call	Bond Future	4486.4000	4.4864	4247.5700	4.2476	5.323	0.0000	0.0000
2024/12/04	2032	06/11/2025	10.42 Put	Bond Future	1721.0800	1.7211	1841.3400	1.8413	6.987	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low		
2024/12/04	2032	05/02/2026		Bond Future	9.9017	95.5339	9.9867	95.1692	0.858	0.0000	0.0000	
2024/12/04	2032	05/02/2026	10.16 Call	Bond Future		3719.7700	3.7198	3510.8000	3.5108	5.618	0.0000	0.0000
2024/12/04	2032	05/02/2026	10.16 Put	Bond Future		2616.2900	2.6163	2772.0400	2.7720	5.953	0.0000	0.0000
2024/12/04	2033	06/02/2025		Bond Future	129.4031	129.4031	129.4742	129.4742	0.055	0.0000	0.0000	
2024/12/04	2033	06/02/2025	124.94 Call	Bond Future	4463.1100	4.4631	4534.2200	4.5342	1.593	0.0000	0.0000	
2024/12/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/04	2033	08/05/2025		Bond Future	130.5326	130.5326	130.6064	130.6064	0.057	0.0000	0.0000	
2024/12/04	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/04	2033	08/05/2025	130.62 Put	Bond Future	87.3800	0.0874	13.6000	0.0136	84.436	0.0000	0.0000	
2024/12/04	2033	07/08/2025		Bond Future	133.1439	133.1439	133.2207	133.2207	0.058	0.0000	0.0000	
2024/12/04	2033	07/08/2025	128.65 Call	Bond Future	4493.8700	4.4939	4570.7000	4.5707	1.710	0.0000	0.0000	
2024/12/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/04	2033	06/11/2025		Bond Future	134.2107	134.2107	134.2905	134.2905	0.059	0.0000	0.0000	
2024/12/04	2033	06/11/2025	133.14 Call	Bond Future	1070.6500	1.0707	1150.4800	1.1505	7.456	0.0000	0.0000	
2024/12/04	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/04	2033	05/02/2026		Bond Future	136.7849	136.7849	136.8680	136.8680	0.061	0.0000	0.0000	
2024/12/04	2033	05/02/2026	132.88 Call	Bond Future	3904.8700	3.9049	3987.9600	3.9880	2.128	0.0000	0.0000	
2024/12/04	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2024/12/04	2037	06/02/2025		Bond Future	10.6044	86.1687	10.6889	85.6619	0.797	0.0000	0.0000	
2024/12/04	2037	06/02/2025	12.76 Call	Bond Future	11714.4500	11.7145	11209.5800	11.2096	4.310	0.0000	0.0000	
2024/12/04	2037	06/02/2025	12.76 Put	Bond Future	6.4900	0.0065	8.4200	0.0084	29.738	0.0000	0.0000	
2024/12/04	2037	08/05/2025	12.55 Put	Bond Future	221.9100	0.2219	255.4900	0.2555	15.132	0.0000	0.0000	
2024/12/04	2037	08/05/2025	12.55 Call	Bond Future	10284.8300	10.2848	9802.1800	9.8022	4.693	0.0000	0.0000	
2024/12/04	2037	08/05/2025	13.30 Put	Bond Future	60.7600	0.0608	71.3300	0.0713	17.396	0.0000	0.0000	
2024/12/04	2037	08/05/2025	13.30 Call	Bond Future	13714.3400	13.7143	13208.6800	13.2087	3.687	0.0000	0.0000	
2024/12/04	2037	08/05/2025		Bond Future	10.6936	87.9062	10.7812	87.3900	0.819	0.0000	0.0000	
2024/12/04	2037	08/05/2025	12.25 Call	Bond Future	8883.6900	8.8837	8415.8600	8.4159	5.266	0.0000	0.0000	
2024/12/04	2037	08/05/2025	12.25 Put	Bond Future	329.2600	0.3293	377.6600	0.3777	14.700	0.0000	0.0000	
2024/12/04	2037	08/05/2025	13.35 Put	Bond Future	54.9900	0.0550	64.6700	0.0647	17.603	0.0000	0.0000	
2024/12/04	2037	08/05/2025	13.35 Call	Bond Future	13939.1300	13.9391	13432.5800	13.4326	3.634	0.0000	0.0000	
2024/12/04	2037	07/08/2025		Bond Future	10.7942	85.3823	10.8852	84.8569	0.842	0.0000	0.0000	
2024/12/04	2037	07/08/2025	13.01 Call	Bond Future	11974.4600	11.9745	11491.4100	11.4914	4.034	0.0000	0.0000	
2024/12/04	2037	07/08/2025	13.01 Put	Bond Future	364.7100	0.3647	407.0400	0.4070	11.606	0.0000	0.0000	
2024/12/04	2037	07/08/2025	12.17 Call	Bond Future	8358.1600	8.3582	7923.5500	7.9236	5.200	0.0000	0.0000	
2024/12/04	2037	07/08/2025	12.17 Put	Bond Future	869.8200	0.8698	960.5900	0.9606	10.435	0.0000	0.0000	
2024/12/04	2037	07/08/2025	11.42 Call	Bond Future	5270.9300	5.2709	4910.0700	4.9101	6.846	0.0000	0.0000	
2024/12/04	2037	07/08/2025	11.42 Put	Bond Future	1744.6700	1.7447	1909.1900	1.9092	9.430	0.0000	0.0000	
2024/12/04	2037	07/08/2025	10.55 Put	Bond Future	3781.0700	3.7811	4075.6800	4.0757	7.792	0.0000	0.0000	

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/12/04	2037	07/08/2025	10.55 Call	Bond Future	2347.1700	2.3472	2116.4000	2.1164	9.832	0.0000	0.0000
2024/12/04	2037	07/08/2025	10.64 Put	Bond Future	3501.2300	3.5012	3780.7700	3.7808	7.984	0.0000	0.0000
2024/12/04	2037	07/08/2025	10.64 Call	Bond Future	2599.6000	2.5996	2353.7600	2.3538	9.457	0.0000	0.0000
2024/12/04	2037	07/08/2025	11.82 Call	Bond Future	6880.4500	6.8805	6475.7700	6.4758	5.882	0.0000	0.0000
2024/12/04	2037	07/08/2025	11.82 Put	Bond Future	1206.5300	1.2065	1327.2300	1.3272	10.004	0.0000	0.0000
2024/12/04	2037	07/08/2025	11.07 Call	Bond Future	3976.2900	3.9763	3662.7000	3.6627	7.886	0.0000	0.0000
2024/12/04	2037	07/08/2025	11.07 Put	Bond Future	2396.6000	2.3966	2608.3900	2.6084	8.837	0.0000	0.0000
2024/12/04	2037	07/08/2025	10.34 Put	Bond Future	4509.5400	4.5095	4839.5600	4.8396	7.318	0.0000	0.0000
2024/12/04	2037	07/08/2025	10.34 Call	Bond Future	1815.8000	1.8158	1620.4400	1.6204	10.759	0.0000	0.0000
2024/12/04	2037	06/11/2025		Bond Future	10.8991	87.0307	10.9934	86.4963	0.865	0.0000	0.0000
2024/12/04	2037	06/11/2025	11.63 Call	Bond Future	6264.5600	6.2646	5901.0900	5.9011	5.802	0.0000	0.0000
2024/12/04	2037	06/11/2025	11.63 Put	Bond Future	2240.5500	2.2406	2411.5100	2.4115	7.630	0.0000	0.0000
2024/12/04	2037	05/02/2026		Bond Future	11.0184	84.4181	11.1163	83.8746	0.889	0.0000	0.0000
2024/12/04	2037	05/02/2026	11.20 Call	Bond Future	4834.5600	4.8346	4529.2300	4.5292	6.316	0.0000	0.0000
2024/12/04	2037	05/02/2026	11.20 Put	Bond Future	3830.1900	3.8302	4068.3500	4.0684	6.218	0.0000	0.0000
2024/12/04	2038	06/02/2025		Bond Future	139.4967	139.4967	139.8507	139.8507	0.254	0.0000	0.0000
2024/12/04	2038	06/02/2025	135.23 Call	Bond Future	4266.6500	4.2667	4620.6500	4.6207	8.297	0.0000	0.0000
2024/12/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2038	08/05/2025		Bond Future	142.3441	142.3441	142.7066	142.7066	0.255	0.0000	0.0000
2024/12/04	2038	08/05/2025	139.68 Call	Bond Future	2664.1100	2.6641	3026.5600	3.0266	13.605	0.0000	0.0000
2024/12/04	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2038	07/08/2025		Bond Future	143.0584	143.0584	143.4298	143.4298	0.260	0.0000	0.0000
2024/12/04	2038	07/08/2025	139.56 Call	Bond Future	3498.4200	3.4984	3869.7500	3.8698	10.614	0.0000	0.0000
2024/12/04	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2038	06/11/2025		Bond Future	145.8584	145.8584	146.2388	146.2388	0.261	0.0000	0.0000
2024/12/04	2038	06/11/2025	143.88 Call	Bond Future	1978.4200	1.9784	2358.8300	2.3588	19.228	0.0000	0.0000
2024/12/04	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2038	05/02/2026		Bond Future	146.4838	146.4838	146.8730	146.8730	0.266	0.0000	0.0000
2024/12/04	2038	05/02/2026	143.20 Call	Bond Future	3283.8100	3.2838	3673.0100	3.6730	11.852	0.0000	0.0000
2024/12/04	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2040	06/02/2025	11.00 Put	Bond Future	1331.2900	1.3313	1584.3300	1.5843	19.007	0.0000	0.0000
2024/12/04	2040	06/02/2025	11.00 Call	Bond Future	1967.9000	1.9679	1639.6000	1.6396	16.683	0.0000	0.0000
2024/12/04	2040	06/02/2025	11.70 Call	Bond Future	5265.6400	5.2656	4755.4900	4.7555	9.688	0.0000	0.0000
2024/12/04	2040	06/02/2025	11.70 Put	Bond Future	280.3500	0.2804	351.5400	0.3515	25.393	0.0000	0.0000
2024/12/04	2040	06/02/2025	12.20 Call	Bond Future	7969.8800	7.9699	7411.4300	7.4114	7.007	0.0000	0.0000
2024/12/04	2040	06/02/2025	12.20 Put	Bond Future	80.3500	0.0804	103.2400	0.1032	28.488	0.0000	0.0000
2024/12/04	2040	06/02/2025		Bond Future	10.9020	86.3814	10.9915	85.8001	0.820	0.0000	0.0000
2024/12/04	2040	06/02/2025	12.95 Call	Bond Future	11967.2500	11.9673	11389.3800	11.3894	4.829	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	2040	06/02/2025	12.95 Put	Bond Future	11.2100	0.0112	14.6800	0.0147	30.955	0.0000	0.0000
2024/12/04	2040	08/05/2025		Bond Future	10.9939	88.1233	11.0865	87.5309	0.842	0.0000	0.0000
2024/12/04	2040	08/05/2025	12.63 Call	Bond Future	9964.8500	9.9649	9425.1400	9.4251	5.416	0.0000	0.0000
2024/12/04	2040	08/05/2025	12.63 Put	Bond Future	341.1000	0.3411	393.7400	0.3937	15.432	0.0000	0.0000
2024/12/04	2040	08/05/2025	12.75 Put	Bond Future	292.8800	0.2929	338.6100	0.3386	15.614	0.0000	0.0000
2024/12/04	2040	08/05/2025	12.75 Call	Bond Future	10556.9100	10.5569	10010.2900	10.0103	5.178	0.0000	0.0000
2024/12/04	2040	08/05/2025	13.50 Put	Bond Future	87.4600	0.0875	103.0800	0.1031	17.860	0.0000	0.0000
2024/12/04	2040	08/05/2025	13.50 Call	Bond Future	14171.0000	14.1710	13594.2700	13.5943	4.070	0.0000	0.0000
2024/12/04	2040	08/05/2025	13.43 Put	Bond Future	99.6200	0.0996	117.1500	0.1172	17.597	0.0000	0.0000
2024/12/04	2040	08/05/2025	13.43 Call	Bond Future	13839.5200	13.8395	13264.7000	13.2647	4.153	0.0000	0.0000
2024/12/04	2040	07/08/2025		Bond Future	11.0966	85.3529	11.1925	84.7499	0.864	0.0000	0.0000
2024/12/04	2040	07/08/2025	13.29 Call	Bond Future	12757.0100	12.7570	12205.5500	12.2056	4.323	0.0000	0.0000
2024/12/04	2040	07/08/2025	13.29 Put	Bond Future	426.4000	0.4264	477.8700	0.4779	12.071	0.0000	0.0000
2024/12/04	2040	06/11/2025		Bond Future	11.2026	87.0004	11.3019	86.3869	0.886	0.0000	0.0000
2024/12/04	2040	06/11/2025	11.84 Call	Bond Future	6481.6900	6.4817	6075.7100	6.0757	6.263	0.0000	0.0000
2024/12/04	2040	06/11/2025	11.84 Put	Bond Future	2654.8000	2.6548	2862.3500	2.8624	7.818	0.0000	0.0000
2024/12/04	2040	05/02/2026		Bond Future	11.3219	84.1363	11.4248	83.5122	0.909	0.0000	0.0000
2024/12/04	2040	05/02/2026	11.49 Call	Bond Future	5277.4700	5.2775	4927.5600	4.9276	6.630	0.0000	0.0000
2024/12/04	2040	05/02/2026	11.49 Put	Bond Future	4261.5600	4.2616	4535.7300	4.5357	6.434	0.0000	0.0000
2024/12/04	2044	06/02/2025	11.50 Call	Bond Future	3853.3100	3.8533	3363.3100	3.3633	12.716	0.0000	0.0000
2024/12/04	2044	06/02/2025	11.50 Put	Bond Future	609.4200	0.6094	754.9300	0.7549	23.877	0.0000	0.0000
2024/12/04	2044	06/02/2025	11.15 Put	Bond Future	1275.8400	1.2758	1535.3500	1.5354	20.340	0.0000	0.0000
2024/12/04	2044	06/02/2025	11.15 Call	Bond Future	2250.1500	2.2502	1874.1500	1.8742	16.710	0.0000	0.0000
2024/12/04	2044	06/02/2025	10.65 Put	Bond Future	3147.6300	3.1476	3610.2700	3.6103	14.698	0.0000	0.0000
2024/12/04	2044	06/02/2025	10.65 Call	Bond Future	693.3800	0.6934	520.5100	0.5205	24.931	0.0000	0.0000
2024/12/04	2044	06/02/2025	13.75 Call	Bond Future	15645.6700	15.6457	15010.5400	15.0105	4.059	0.0000	0.0000
2024/12/04	2044	06/02/2025	13.75 Put	Bond Future	0.9900	0.0010	1.3700	0.0014	38.384	0.0000	0.0000
2024/12/04	2044	06/02/2025	12.50 Put	Bond Future	55.6100	0.0556	72.6800	0.0727	30.696	0.0000	0.0000
2024/12/04	2044	06/02/2025	12.50 Call	Bond Future	9246.6200	9.2466	8628.1800	8.6282	6.688	0.0000	0.0000
2024/12/04	2044	06/02/2025	12.00 Put	Bond Future	191.6500	0.1917	245.0500	0.2451	27.863	0.0000	0.0000
2024/12/04	2044	06/02/2025	12.00 Call	Bond Future	6504.2600	6.5043	5922.1500	5.9222	8.950	0.0000	0.0000
2024/12/04	2044	06/02/2025		Bond Future	11.0045	82.4570	11.0991	81.8215	0.859	0.0000	0.0000
2024/12/04	2044	06/02/2025	13.02 Call	Bond Future	12012.6900	12.0127	11381.9800	11.3820	5.250	0.0000	0.0000
2024/12/04	2044	06/02/2025	13.02 Put	Bond Future	14.8000	0.0148	19.6000	0.0196	32.432	0.0000	0.0000
2024/12/04	2044	08/05/2025		Bond Future	11.0922	84.1197	11.1900	83.4721	0.881	0.0000	0.0000
2024/12/04	2044	08/05/2025	12.72 Call	Bond Future	10173.6300	10.1736	9586.6900	9.5867	5.769	0.0000	0.0000
2024/12/04	2044	08/05/2025	12.72 Put	Bond Future	378.7200	0.3787	439.4400	0.4394	16.033	0.0000	0.0000
2024/12/04	2044	08/05/2025	Call	Bond Future	17.2900	0.0173	12.0200	0.0120	30.480	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	2044	08/05/2025	Put	Bond Future	15897.5600	15.8976	16539.9500	16.5400	4.041	0.0000	0.0000
2024/12/04	2044	08/05/2025	12.40 Call	Bond Future	8587.0900	8.5871	8026.1900	8.0262	6.532	0.0000	0.0000
2024/12/04	2044	08/05/2025	12.40 Put	Bond Future	561.3800	0.5614	648.1400	0.6481	15.455	0.0000	0.0000
2024/12/04	2044	08/05/2025	11.65 Call	Bond Future	4996.6200	4.9966	4540.2300	4.5402	9.134	0.0000	0.0000
2024/12/04	2044	08/05/2025	11.65 Put	Bond Future	1408.4900	1.4085	1599.7600	1.5998	13.580	0.0000	0.0000
2024/12/04	2044	08/05/2025	10.92 Put	Bond Future	3297.4700	3.2975	3659.8300	3.6598	10.989	0.0000	0.0000
2024/12/04	2044	08/05/2025	10.92 Call	Bond Future	2136.2600	2.1363	1850.9600	1.8510	13.355	0.0000	0.0000
2024/12/04	2044	07/08/2025		Bond Future	11.1895	81.3955	11.2906	80.7361	0.904	0.0000	0.0000
2024/12/04	2044	07/08/2025	13.34 Call	Bond Future	12835.9000	12.8359	12236.6900	12.2367	4.668	0.0000	0.0000
2024/12/04	2044	07/08/2025	13.34 Put	Bond Future	478.3700	0.4784	538.6000	0.5386	12.591	0.0000	0.0000
2024/12/04	2044	06/11/2025		Bond Future	11.2895	82.9666	11.3940	82.2955	0.926	0.0000	0.0000
2024/12/04	2044	06/11/2025	11.88 Call	Bond Future	6558.7900	6.5588	6120.7100	6.1207	6.679	0.0000	0.0000
2024/12/04	2044	06/11/2025	11.88 Put	Bond Future	2880.9100	2.8809	3113.9900	3.1140	8.090	0.0000	0.0000
2024/12/04	2044	05/02/2026		Bond Future	11.4012	80.1513	11.5094	79.4686	0.949	0.0000	0.0000
2024/12/04	2044	05/02/2026	11.56 Call	Bond Future	5387.8300	5.3878	5005.3500	5.0054	7.099	0.0000	0.0000
2024/12/04	2044	05/02/2026	11.56 Put	Bond Future	4389.2000	4.3892	4689.4800	4.6895	6.841	0.0000	0.0000
2024/12/04	2046	06/02/2025		Bond Future	122.0420	122.0420	122.4778	122.4778	0.357	0.0000	0.0000
2024/12/04	2046	06/02/2025	114.01 Call	Bond Future	8032.0100	8.0320	8467.8400	8.4678	5.426	0.0000	0.0000
2024/12/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2046	08/05/2025		Bond Future	122.3131	122.3131	122.7589	122.7589	0.364	0.0000	0.0000
2024/12/04	2046	08/05/2025	121.97 Call	Bond Future	343.1300	0.3431	788.8500	0.7889	129.898	0.0000	0.0000
2024/12/04	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2046	07/08/2025		Bond Future	124.7595	124.7595	125.2156	125.2156	0.366	0.0000	0.0000
2024/12/04	2046	07/08/2025	118.69 Call	Bond Future	6069.4900	6.0695	6525.5700	6.5256	7.514	0.0000	0.0000
2024/12/04	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2046	06/11/2025		Bond Future	124.9386	124.9386	125.4051	125.4051	0.373	0.0000	0.0000
2024/12/04	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2046	06/11/2025	125.41 Put	Bond Future	471.3700	0.4714	4.9500	0.0050	98.950	0.0000	0.0000
2024/12/04	2046	05/02/2026		Bond Future	127.3331	127.3331	127.8102	127.8102	0.375	0.0000	0.0000
2024/12/04	2046	05/02/2026	121.65 Call	Bond Future	5683.1200	5.6831	6160.2000	6.1602	8.395	0.0000	0.0000
2024/12/04	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2050	06/02/2025		Bond Future	121.8322	121.8322	122.4315	122.4315	0.492	0.0000	0.0000
2024/12/04	2050	06/02/2025	115.60 Call	Bond Future	6232.2200	6.2322	6831.5300	6.8315	9.616	0.0000	0.0000
2024/12/04	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2050	08/05/2025		Bond Future	124.3194	124.3194	124.9320	124.9320	0.493	0.0000	0.0000
2024/12/04	2050	08/05/2025	121.16 Call	Bond Future	3159.3700	3.1594	3771.9700	3.7720	19.390	0.0000	0.0000
2024/12/04	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2050	07/08/2025		Bond Future	124.4297	124.4297	125.0561	125.0561	0.503	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	2050	07/08/2025	119.89 Call	Bond Future	4539.6700	4.5397	5166.1200	5.1661	13.799	0.0000	0.0000
2024/12/04	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2050	06/11/2025		Bond Future	126.8652	126.8652	127.5053	127.5053	0.505	0.0000	0.0000
2024/12/04	2050	06/11/2025	124.42 Call	Bond Future	2445.2400	2.4452	3085.3200	3.0853	26.177	0.0000	0.0000
2024/12/04	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	2050	05/02/2026		Bond Future	126.8772	126.8772	127.5311	127.5311	0.515	0.0000	0.0000
2024/12/04	2050	05/02/2026	122.82 Call	Bond Future	4057.1600	4.0572	4711.1100	4.7111	16.118	0.0000	0.0000
2024/12/04	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	AL37	06/02/2025		Index Future	1081.4440	1081.4440	1078.3240	1078.3240	0.289	0.0000	0.0000
2024/12/04	AL37	08/05/2025		Index Future	1103.2660	1103.2660	1100.0860	1100.0860	0.288	0.0000	0.0000
2024/12/04	AL37	07/08/2025		Index Future	1125.0930	1125.0930	1121.8540	1121.8540	0.288	0.0000	0.0000
2024/12/04	AL37	06/11/2025		Index Future	1146.8920	1146.8920	1143.5950	1143.5950	0.287	0.0000	0.0000
2024/12/04	AL37	05/02/2026		Index Future	1168.6730	1168.6730	1165.3170	1165.3170	0.287	0.0000	0.0000
2024/12/04	AL7T	06/02/2025		Index Future	1305.2150	1305.2150	1299.0880	1299.0880	0.469	0.0000	0.0000
2024/12/04	AL7T	08/05/2025		Index Future	1331.5520	1331.5520	1325.3060	1325.3060	0.469	0.0000	0.0000
2024/12/04	AL7T	07/08/2025		Index Future	1357.8950	1357.8950	1351.5300	1351.5300	0.469	0.0000	0.0000
2024/12/04	AL7T	06/11/2025		Index Future	1384.2060	1384.2060	1377.7230	1377.7230	0.468	0.0000	0.0000
2024/12/04	AL7T	05/02/2026		Index Future	1410.4930	1410.4930	1403.8920	1403.8920	0.468	0.0000	0.0000
2024/12/04	ALBI	06/02/2025		Index Future	1122.7130	1122.7130	1117.3650	1117.3650	0.476	0.0000	0.0000
2024/12/04	ALBI	08/05/2025		Index Future	1145.3670	1145.3670	1139.9150	1139.9150	0.476	0.0000	0.0000
2024/12/04	ALBI	07/08/2025		Index Future	1168.0270	1168.0270	1162.4710	1162.4710	0.476	0.0000	0.0000
2024/12/04	ALBI	06/11/2025		Index Future	1190.6580	1190.6580	1185.0000	1185.0000	0.475	0.0000	0.0000
2024/12/04	ALBI	05/02/2026		Index Future	1213.2700	1213.2700	1207.5090	1207.5090	0.475	0.0000	0.0000
2024/12/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/12/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/04	ES33	06/02/2025		Bond Future	10.8639	84.5902	10.9531	84.1626	0.821	0.0000
2024/12/04	ES33	06/02/2025	13.34 Call	Bond Future	10858.5600	10.8586	10430.9700	10.4310	3.938	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES33	08/05/2025		Bond Future	10.9728	82.5169	11.0658	82.0814	0.847	0.0000	0.0000
2024/12/04	ES33	08/05/2025	12.73 Call	Bond Future	7744.9500	7.7450	7309.3800	7.3094	5.624	0.0000	0.0000
2024/12/04	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES33	07/08/2025		Bond Future	11.0942	84.1665	11.1911	83.7232	0.874	0.0000	0.0000
2024/12/04	ES33	07/08/2025	13.56 Call	Bond Future	10361.8600	10.3619	9918.5900	9.9186	4.278	0.0000	0.0000
2024/12/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES33	06/11/2025		Bond Future	11.2363	82.0152	11.3375	81.5644	0.901	0.0000	0.0000
2024/12/04	ES33	06/11/2025	12.01 Call	Bond Future	3365.0000	3.3650	2914.1400	2.9141	13.399	0.0000	0.0000
2024/12/04	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES33	05/02/2026		Bond Future	11.4004	83.5836	11.5063	83.1252	0.929	0.0000	0.0000
2024/12/04	ES33	05/02/2026	11.49 Call	Bond Future	388.1000	0.3881	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/04	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	70.3200	0.0703	100.000	0.0000	0.0000
2024/12/04	ES42	06/02/2025		Bond Future	11.3175	81.3695	11.4118	80.7838	0.833	0.0000	0.0000
2024/12/04	ES42	06/02/2025	13.71 Call	Bond Future	12975.9800	12.9760	12390.3100	12.3903	4.513	0.0000	0.0000
2024/12/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES42	08/05/2025		Bond Future	11.4146	78.7633	11.5122	78.1663	0.855	0.0000	0.0000
2024/12/04	ES42	08/05/2025	13.25 Call	Bond Future	10132.4100	10.1324	9535.4200	9.5354	5.892	0.0000	0.0000
2024/12/04	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES42	07/08/2025		Bond Future	11.5180	80.3368	11.6190	79.7289	0.876	0.0000	0.0000
2024/12/04	ES42	07/08/2025	13.79 Call	Bond Future	12064.6400	12.0646	11456.7200	11.4567	5.039	0.0000	0.0000
2024/12/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES42	06/11/2025		Bond Future	11.6337	77.6417	11.7382	77.0229	0.899	0.0000	0.0000
2024/12/04	ES42	06/11/2025	12.39 Call	Bond Future	4307.8300	4.3078	3689.0300	3.6890	14.365	0.0000	0.0000
2024/12/04	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	ES42	05/02/2026		Bond Future	11.7599	79.1238	11.8683	78.4942	0.921	0.0000	0.0000
2024/12/04	ES42	05/02/2026	11.85 Call	Bond Future	524.1000	0.5241	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/04	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	105.5700	0.1056	100.000	0.0000	0.0000
2024/12/04	GOVI	06/02/2025		GOVI	1105.3090	1105.3090	1100.1280	1100.1280	0.469	0.0000	0.0000
2024/12/04	GOVI	06/02/2025	972.00 Call	GOVI	1333090.0000	133.3090	1281280.0000	128.1280	3.886	0.0000	0.0000
2024/12/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	GOVI	08/05/2025		GOVI	1127.6120	1127.6120	1122.3300	1122.3300	0.468	0.0000	0.0000
2024/12/04	GOVI	08/05/2025	1,022.00 Call	GOVI	1056120.0000	105.6120	1003300.0000	100.3300	5.001	0.0000	0.0000
2024/12/04	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	GOVI	07/08/2025		GOVI	1149.9210	1149.9210	1144.5390	1144.5390	0.468	0.0000	0.0000
2024/12/04	GOVI	07/08/2025	1,011.00 Call	GOVI	1389210.0000	138.9210	1335390.0000	133.5390	3.874	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/12/04	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	GOVI	06/11/2025		GOVI	1172.2010	1172.2010	1166.7190	0.468	0.0000	0.0000
2024/12/04	GOVI	06/11/2025	1,112. Call 00	GOVI	602010.0000	60.2010	547190.0000	9.106	0.0000	0.0000
2024/12/04	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	GOVI	05/02/2026		GOVI	1194.4620	1194.4620	1188.8810	0.467	0.0000	0.0000
2024/12/04	GOVI	05/02/2026	1,150. Call 00	GOVI	444620.0000	44.4620	388810.0000	12.552	0.0000	0.0000
2024/12/04	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/04	IGOV	06/02/2025		Index Future	376.3120	376.3120	378.8600	0.677	0.0000	0.0000
2024/12/04	IGOV	08/05/2025		Index Future	383.9970	383.9970	386.5980	0.677	0.0000	0.0000
2024/12/04	IGOV	07/08/2025		Index Future	391.6830	391.6830	394.3380	0.678	0.0000	0.0000
2024/12/04	IGOV	06/11/2025		Index Future	399.3600	399.3600	402.0680	0.678	0.0000	0.0000
2024/12/04	IGOV	05/02/2026		Index Future	407.0300	407.0300	409.7920	0.679	0.0000	0.0000
2024/12/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/04	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	8.3600	8.3600	91.6400	0.000	0.0000
2024/12/04	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000
2024/12/04	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/12/04	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/12/04	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/12/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/12/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/04	R033	06/02/2025		Bond Future	9.7915	104.8088	9.8614	104.4210	0.714	0.0000	0.0000
2024/12/04	R033	06/02/2025	10.33 Call	Bond Future	3352.8300	3.3528	3040.4400	3.0404	9.317	0.0000	0.0000
2024/12/04	R033	06/02/2025	10.33 Put	Bond Future	414.5400	0.4145	489.9600	0.4900	18.194	0.0000	0.0000
2024/12/04	R033	08/05/2025		Bond Future	9.8664	101.8739	9.9394	101.4791	0.740	0.0000	0.0000
2024/12/04	R033	08/05/2025	10.33 Call	Bond Future	3630.5800	3.6306	3358.9700	3.3590	7.481	0.0000	0.0000
2024/12/04	R033	08/05/2025	10.33 Put	Bond Future	1158.6100	1.1586	1281.7300	1.2817	10.627	0.0000	0.0000
2024/12/04	R033	07/08/2025		Bond Future	9.9527	103.8863	10.0290	103.4850	0.767	0.0000	0.0000
2024/12/04	R033	07/08/2025	10.33 Call	Bond Future	3840.1400	3.8401	3588.3300	3.5883	6.557	0.0000	0.0000
2024/12/04	R033	07/08/2025	10.33 Put	Bond Future	1876.4600	1.8765	2025.9900	2.0260	7.969	0.0000	0.0000
2024/12/04	R033	06/11/2025		Bond Future	10.0553	100.8488	10.1352	100.4410	0.794	0.0000	0.0000
2024/12/04	R033	06/11/2025	10.33 Call	Bond Future	4011.4100	4.0114	3772.6100	3.7726	5.953	0.0000	0.0000
2024/12/04	R033	06/11/2025	10.33 Put	Bond Future	2618.0400	2.6180	2787.0200	2.7870	6.454	0.0000	0.0000
2024/12/04	R033	05/02/2026		Bond Future	10.1754	102.7545	10.2592	102.3403	0.823	0.0000	0.0000
2024/12/04	R033	05/02/2026	10.49 Call	Bond Future	4506.8100	4.5068	4264.2100	4.2642	5.383	0.0000	0.0000
2024/12/04	R033	05/02/2026	10.49 Put	Bond Future	2962.0600	2.9621	3133.6600	3.1337	5.793	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.10 Put	Bond Future	1757.6000	1.7576	2038.9700	2.0390	16.009	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.10 Call	Bond Future	1122.3900	1.1224	910.0600	0.9101	18.918	0.0000	0.0000
2024/12/04	R035	06/02/2025	11.10 Call	Bond Future	5211.0900	5.2111	4765.3400	4.7653	8.554	0.0000	0.0000
2024/12/04	R035	06/02/2025	11.10 Put	Bond Future	192.8800	0.1929	240.8300	0.2408	24.860	0.0000	0.0000
2024/12/04	R035	06/02/2025	11.30 Call	Bond Future	6207.9200	6.2079	5744.4200	5.7444	7.466	0.0000	0.0000
2024/12/04	R035	06/02/2025	11.30 Put	Bond Future	115.7700	0.1158	145.9700	0.1460	26.086	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.65 Call	Bond Future	3100.4700	3.1005	2727.9400	2.7279	12.015	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.65 Put	Bond Future	566.5600	0.5666	687.7300	0.6877	21.387	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.34 Put	Bond Future	1104.9400	1.1049	1308.9500	1.3090	18.463	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.34 Call	Bond Future	1871.0200	1.8710	1581.3300	1.5813	15.483	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.26 Put	Bond Future	1296.4500	1.2965	1525.4800	1.5255	17.666	0.0000	0.0000
2024/12/04	R035	06/02/2025	10.26 Call	Bond Future	1598.6400	1.5986	1333.9700	1.3340	16.556	0.0000	0.0000
2024/12/04	R035	06/02/2025		Bond Future	10.2082	95.7544	10.2930	95.2607	0.831	0.0000	0.0000
2024/12/04	R035	06/02/2025	12.41 Call	Bond Future	11737.9500	11.7380	11245.6900	11.2457	4.194	0.0000	0.0000
2024/12/04	R035	06/02/2025	12.41 Put	Bond Future	4.6700	0.0047	6.1100	0.0061	30.835	0.0000	0.0000
2024/12/04	R035	08/05/2025		Bond Future	10.2858	93.1751	10.3739	92.6722	0.856	0.0000	0.0000
2024/12/04	R035	08/05/2025	11.78 Call	Bond Future	8386.8900	8.3869	7934.2700	7.9343	5.397	0.0000	0.0000
2024/12/04	R035	08/05/2025	11.78 Put	Bond Future	338.9200	0.3389	389.2000	0.3892	14.835	0.0000	0.0000
2024/12/04	R035	08/05/2025	13.35 Call	Bond Future	15516.5900	15.5166	15017.5200	15.0175	3.216	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/12/04	R035	08/05/2025	13.35 Put	Bond Future	19.2800	0.0193	23.1100	0.0231	19.865	0.0000	0.0000
2024/12/04	R035	08/05/2025	12.70 Call	Bond Future	12605.8300	12.6058	12116.2100	12.1162	3.884	0.0000	0.0000
2024/12/04	R035	08/05/2025	12.70 Put	Bond Future	76.7200	0.0767	90.0000	0.0900	17.310	0.0000	0.0000
2024/12/04	R035	08/05/2025	11.46 Put	Bond Future	520.2900	0.5203	594.1800	0.5942	14.202	0.0000	0.0000
2024/12/04	R035	08/05/2025	11.46 Call	Bond Future	6928.0200	6.9280	6499.0100	6.4990	6.192	0.0000	0.0000
2024/12/04	R035	08/05/2025	11.70 Call	Bond Future	8019.3500	8.0194	7571.8800	7.5719	5.580	0.0000	0.0000
2024/12/04	R035	08/05/2025	11.70 Put	Bond Future	377.3700	0.3774	432.8000	0.4328	14.689	0.0000	0.0000
2024/12/04	R035	08/05/2025	10.95 Call	Bond Future	4713.9800	4.7140	4342.1000	4.3421	7.889	0.0000	0.0000
2024/12/04	R035	08/05/2025	10.95 Put	Bond Future	1012.2900	1.0123	1143.3100	1.1433	12.943	0.0000	0.0000
2024/12/04	R035	08/05/2025	10.44 Put	Bond Future	1903.7100	1.9037	2119.9200	2.1199	11.357	0.0000	0.0000
2024/12/04	R035	08/05/2025	10.44 Call	Bond Future	2781.5300	2.7815	2494.8400	2.4948	10.307	0.0000	0.0000
2024/12/04	R035	07/08/2025		Bond Future	10.3744	95.0163	10.4660	94.5045	0.883	0.0000	0.0000
2024/12/04	R035	07/08/2025	12.65 Call	Bond Future	11948.8200	11.9488	11474.3700	11.4744	3.971	0.0000	0.0000
2024/12/04	R035	07/08/2025	12.65 Put	Bond Future	304.3100	0.3043	341.5800	0.3416	12.247	0.0000	0.0000
2024/12/04	R035	06/11/2025		Bond Future	10.4800	92.3458	10.5753	91.8253	0.909	0.0000	0.0000
2024/12/04	R035	06/11/2025	11.20 Call	Bond Future	5969.9400	5.9699	5617.3300	5.6173	5.906	0.0000	0.0000
2024/12/04	R035	06/11/2025	11.20 Put	Bond Future	2135.1600	2.1352	2303.0100	2.3030	7.861	0.0000	0.0000
2024/12/04	R035	05/02/2026		Bond Future	10.6020	94.0922	10.7014	93.5630	0.937	0.0000	0.0000
2024/12/04	R035	05/02/2026	10.79 Call	Bond Future	4512.8300	4.5128	4216.9600	4.2170	6.556	0.0000	0.0000
2024/12/04	R035	05/02/2026	10.79 Put	Bond Future	3515.2000	3.5152	3748.4600	3.7485	6.636	0.0000	0.0000
2024/12/04	R038	06/02/2025		Bond Future	10.7353	104.9477	10.8196	104.3593	0.785	0.0000	0.0000
2024/12/04	R038	06/02/2025	11.24 Call	Bond Future	4062.9800	4.0630	3604.6600	3.6047	11.280	0.0000	0.0000
2024/12/04	R038	06/02/2025	11.24 Put	Bond Future	614.8300	0.6148	744.8800	0.7449	21.152	0.0000	0.0000
2024/12/04	R038	08/05/2025		Bond Future	10.8281	101.5737	10.9156	100.9744	0.808	0.0000	0.0000
2024/12/04	R038	08/05/2025	11.24 Call	Bond Future	4423.2500	4.4233	4024.9400	4.0249	9.005	0.0000	0.0000
2024/12/04	R038	08/05/2025	11.24 Put	Bond Future	1647.0400	1.6470	1848.0800	1.8481	12.206	0.0000	0.0000
2024/12/04	R038	07/08/2025		Bond Future	10.9302	103.5800	11.0210	102.9700	0.831	0.0000	0.0000
2024/12/04	R038	07/08/2025	11.24 Call	Bond Future	4732.3500	4.7324	4362.7200	4.3627	7.811	0.0000	0.0000
2024/12/04	R038	07/08/2025	11.24 Put	Bond Future	2672.9400	2.6729	2913.3200	2.9133	8.993	0.0000	0.0000
2024/12/04	R038	06/11/2025		Bond Future	11.0452	100.0948	11.1395	99.4743	0.854	0.0000	0.0000
2024/12/04	R038	06/11/2025	11.24 Call	Bond Future	5169.7600	5.1698	4817.7800	4.8178	6.808	0.0000	0.0000
2024/12/04	R038	06/11/2025	11.24 Put	Bond Future	3894.3900	3.8944	4162.9000	4.1629	6.895	0.0000	0.0000
2024/12/04	R038	06/11/2025	12.33 Call	Bond Future	9792.8400	9.7928	9315.7900	9.3158	4.871	0.0000	0.0000
2024/12/04	R038	06/11/2025	12.33 Put	Bond Future	1805.0400	1.8050	1948.4800	1.9485	7.947	0.0000	0.0000
2024/12/04	R038	06/11/2025	10.98 Put	Bond Future	4665.9800	4.6660	4972.4400	4.9724	6.568	0.0000	0.0000
2024/12/04	R038	06/11/2025	10.98 Call	Bond Future	4233.4400	4.2334	3919.4100	3.9194	7.418	0.0000	0.0000
2024/12/04	R038	05/02/2026		Bond Future	11.1737	101.9854	11.2718	101.3545	0.877	0.0000	0.0000
2024/12/04	R038	05/02/2026	11.44 Call	Bond Future	5899.7500	5.8998	5535.2600	5.5353	6.178	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	R038	05/02/2026	11.44 Put	Bond Future	4199.5900	4.1996	4466.0800	4.4661	6.346	0.0000	0.0000
2024/12/04	R053	06/02/2025		Bond Future	10.9471	110.1330	11.0418	109.2743	0.865	0.0000	0.0000
2024/12/04	R053	06/02/2025	12.94 Call	Bond Future	15775.8000	15.7758	14924.5400	14.9245	5.396	0.0000	0.0000
2024/12/04	R053	06/02/2025	12.94 Put	Bond Future	23.0800	0.0231	30.5700	0.0306	32.452	0.0000	0.0000
2024/12/04	R053	08/05/2025		Bond Future	11.0273	106.4863	11.1252	105.6111	0.887	0.0000	0.0000
2024/12/04	R053	08/05/2025	12.64 Call	Bond Future	13439.4000	13.4394	12648.0500	12.6481	5.888	0.0000	0.0000
2024/12/04	R053	08/05/2025	12.64 Put	Bond Future	520.3400	0.5203	604.2000	0.6042	16.116	0.0000	0.0000
2024/12/04	R053	07/08/2025		Bond Future	11.1142	108.5895	11.2154	107.6983	0.910	0.0000	0.0000
2024/12/04	R053	07/08/2025	13.17 Call	Bond Future	16492.2700	16.4923	15692.5200	15.6925	4.849	0.0000	0.0000
2024/12/04	R053	07/08/2025	13.17 Put	Bond Future	736.8400	0.7368	828.3200	0.8283	12.415	0.0000	0.0000
2024/12/04	R053	06/11/2025		Bond Future	11.2107	104.8225	11.3153	103.9155	0.933	0.0000	0.0000
2024/12/04	R053	06/11/2025	11.76 Call	Bond Future	8255.9900	8.2560	7666.0300	7.6660	7.146	0.0000	0.0000
2024/12/04	R053	06/11/2025	11.76 Put	Bond Future	3647.7400	3.6477	3964.8200	3.9648	8.693	0.0000	0.0000
2024/12/04	R053	05/02/2026		Bond Future	11.3168	106.8023	11.4251	105.8794	0.957	0.0000	0.0000
2024/12/04	R053	05/02/2026	11.49 Call	Bond Future	7113.0000	7.1130	6593.4000	6.5934	7.305	0.0000	0.0000
2024/12/04	R053	05/02/2026	11.49 Put	Bond Future	5644.4900	5.6445	6047.8100	6.0478	7.145	0.0000	0.0000
2024/12/04	R186	06/02/2025		Bond Future	8.1282	105.4922	8.1670	105.4247	0.478	0.0000	0.0000
2024/12/04	R186	06/02/2025	9.03 Call	Bond Future	1570.5800	1.5706	1505.6400	1.5056	4.135	0.0000	0.0000
2024/12/04	R186	06/02/2025	9.03 Put	Bond Future	17.4900	0.0175	20.0400	0.0200	14.580	0.0000	0.0000
2024/12/04	R186	08/05/2025		Bond Future	8.1245	107.6200	8.1693	107.5521	0.552	0.0000	0.0000
2024/12/04	R186	08/05/2025	8.47 Call	Bond Future	780.3100	0.7803	733.9700	0.7340	5.939	0.0000	0.0000
2024/12/04	R186	08/05/2025	8.47 Put	Bond Future	258.3300	0.2583	279.9200	0.2799	8.358	0.0000	0.0000
2024/12/04	R186	07/08/2025	10.25 Call	Bond Future	2711.6100	2.7116	2647.6600	2.6477	2.358	0.0000	0.0000
2024/12/04	R186	07/08/2025	10.25 Put	Bond Future	49.5700	0.0496	53.5900	0.0536	8.110	0.0000	0.0000
2024/12/04	R186	07/08/2025	9.22 Put	Bond Future	163.1400	0.1631	175.4300	0.1754	7.533	0.0000	0.0000
2024/12/04	R186	07/08/2025	9.22 Call	Bond Future	1532.7600	1.5328	1477.0800	1.4771	3.633	0.0000	0.0000
2024/12/04	R186	07/08/2025		Bond Future	8.1483	104.4368	8.2010	104.3689	0.647	0.0000	0.0000
2024/12/04	R186	07/08/2025	9.68 Call	Bond Future	2051.3100	2.0513	1991.1200	1.9911	2.934	0.0000	0.0000
2024/12/04	R186	07/08/2025	9.68 Put	Bond Future	101.6200	0.1016	109.4000	0.1094	7.656	0.0000	0.0000
2024/12/04	R186	06/11/2025		Bond Future	8.2205	106.4549	8.2846	106.3870	0.780	0.0000	0.0000
2024/12/04	R186	06/11/2025	8.13 Call	Bond Future	464.9100	0.4649	432.7800	0.4328	6.911	0.0000	0.0000
2024/12/04	R186	06/11/2025	8.13 Put	Bond Future	560.9500	0.5610	596.7300	0.5967	6.378	0.0000	0.0000
2024/12/04	R186	05/02/2026		Bond Future	8.3955	103.1609	8.4776	103.0931	0.977	0.0000	0.0000
2024/12/04	R186	05/02/2026	8.43 Call	Bond Future	489.9600	0.4900	455.4600	0.4555	7.041	0.0000	0.0000
2024/12/04	R186	05/02/2026	8.43 Put	Bond Future	461.4300	0.4614	494.7500	0.4948	7.221	0.0000	0.0000
2024/12/04	R202	06/02/2025		Bond Future	270.1479	270.1479	270.3014	270.3014	0.057	0.0000	0.0000
2024/12/04	R202	06/02/2025	266.79 Call	Bond Future	3357.8800	3.3579	3511.4000	3.5114	4.572	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/12/04	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/12/04	R202	08/05/2025		Bond Future	275.6629	275.6629	275.8219	275.8219	0.058	0.0000
2024/12/04	R202	08/05/2025	272.31 Call	Bond Future	3352.9100	3.3529	3511.8600	3.5119	4.741	0.0000
2024/12/04	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/04	R202	07/08/2025		Bond Future	275.9240	275.9240	276.0893	276.0893	0.060	0.0000
2024/12/04	R202	07/08/2025	271.60 Call	Bond Future	4324.0300	4.3240	4489.2700	4.4893	3.821	0.0000
2024/12/04	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/04	R202	06/11/2025		Bond Future	281.3257	281.3257	281.4976	281.4976	0.061	0.0000
2024/12/04	R202	06/11/2025	275.64 Call	Bond Future	5685.6900	5.6857	5857.5600	5.8576	3.023	0.0000
2024/12/04	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/04	R202	05/02/2026		Bond Future	281.3665	281.3665	281.5448	281.5448	0.063	0.0000
2024/12/04	R202	05/02/2026	277.82 Call	Bond Future	3546.5200	3.5465	3724.7700	3.7248	5.026	0.0000
2024/12/04	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/04	R209	06/02/2025		Bond Future	10.3786	75.4028	10.4684	74.9300	0.865	0.0000
2024/12/04	R209	06/02/2025	12.44 Call	Bond Future	9901.7700	9.9018	9431.1900	9.4312	4.752	0.0000
2024/12/04	R209	06/02/2025	12.44 Put	Bond Future	6.8900	0.0069	9.1300	0.0091	32.511	0.0000
2024/12/04	R209	08/05/2025		Bond Future	10.4548	73.7688	10.5478	73.2871	0.889	0.0000
2024/12/04	R209	08/05/2025	11.89 Call	Bond Future	7314.1400	7.3141	6883.6400	6.8836	5.886	0.0000
2024/12/04	R209	08/05/2025	11.89 Put	Bond Future	325.1200	0.3251	376.3300	0.3763	15.751	0.0000
2024/12/04	R209	07/08/2025		Bond Future	10.5396	75.2263	10.6358	74.7359	0.913	0.0000
2024/12/04	R209	07/08/2025	12.68 Call	Bond Future	10282.7000	10.2827	9834.0000	9.8340	4.364	0.0000
2024/12/04	R209	07/08/2025	12.68 Put	Bond Future	334.6900	0.3347	376.3700	0.3764	12.453	0.0000
2024/12/04	R209	06/11/2025		Bond Future	10.6361	73.5273	10.7357	73.0284	0.937	0.0000
2024/12/04	R209	06/11/2025	11.27 Call	Bond Future	5165.7200	5.1657	4835.0100	4.8350	6.402	0.0000
2024/12/04	R209	06/11/2025	11.27 Put	Bond Future	2067.6500	2.0677	2235.8500	2.2359	8.135	0.0000
2024/12/04	R209	05/02/2026		Bond Future	10.7449	74.9176	10.8482	74.4101	0.962	0.0000
2024/12/04	R209	05/02/2026	10.93 Call	Bond Future	4219.1400	4.2191	3934.3200	3.9343	6.751	0.0000
2024/12/04	R209	05/02/2026	10.93 Put	Bond Future	3313.3900	3.3134	3536.0300	3.5360	6.719	0.0000
2024/12/04	R210	06/02/2025		Bond Future	244.7807	244.7807	244.8048	244.8048	0.010	0.0000
2024/12/04	R210	06/02/2025	239.61 Call	Bond Future	5170.7100	5.1707	5194.8400	5.1948	0.467	0.0000
2024/12/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/04	R210	08/05/2025		Bond Future	246.4121	246.4121	246.4388	246.4388	0.011	0.0000
2024/12/04	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/04	R210	08/05/2025	248.03 Put	Bond Future	1617.9400	1.6179	1591.2400	1.5912	1.650	0.0000
2024/12/04	R210	07/08/2025		Bond Future	251.3408	251.3408	251.3711	251.3711	0.012	0.0000
2024/12/04	R210	07/08/2025	248.44 Call	Bond Future	2900.7800	2.9008	2931.0500	2.9311	1.044	0.0000
2024/12/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/04	R210	06/11/2025		Bond Future	252.8313	252.8313	252.8650	252.8650	0.013	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	R210	06/11/2025	252.14 Call	Bond Future	691.3000	0.6913	724.9900	0.7250	4.873	0.0000	0.0000
2024/12/04	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	R210	05/02/2026		Bond Future	257.6791	257.6791	257.7166	257.7166	0.015	0.0000	0.0000
2024/12/04	R210	05/02/2026	253.10 Call	Bond Future	4579.1100	4.5791	4616.5900	4.6166	0.818	0.0000	0.0000
2024/12/04	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	R213	06/02/2025		Bond Future	9.3085	92.6706	9.3738	92.3935	0.702	0.0000	0.0000
2024/12/04	R213	06/02/2025	11.35 Call	Bond Future	8181.2800	8.1813	7905.6000	7.9056	3.370	0.0000	0.0000
2024/12/04	R213	06/02/2025	11.35 Put	Bond Future	7.3300	0.0073	8.7600	0.0088	19.509	0.0000	0.0000
2024/12/04	R213	08/05/2025		Bond Future	9.3665	90.9820	9.4352	90.7001	0.733	0.0000	0.0000
2024/12/04	R213	08/05/2025	10.52 Call	Bond Future	4902.3300	4.9023	4657.6100	4.6576	4.992	0.0000	0.0000
2024/12/04	R213	08/05/2025	10.52 Put	Bond Future	310.0800	0.3101	347.2700	0.3473	11.994	0.0000	0.0000
2024/12/04	R213	07/08/2025		Bond Future	9.4381	92.7801	9.5104	92.4937	0.766	0.0000	0.0000
2024/12/04	R213	07/08/2025	11.66 Call	Bond Future	8509.2700	8.5093	8242.3700	8.2424	3.137	0.0000	0.0000
2024/12/04	R213	07/08/2025	11.66 Put	Bond Future	196.2200	0.1962	215.7300	0.2157	9.943	0.0000	0.0000
2024/12/04	R213	06/11/2025		Bond Future	9.5332	91.0193	9.6094	90.7285	0.799	0.0000	0.0000
2024/12/04	R213	06/11/2025	10.05 Call	Bond Future	3493.1200	3.4931	3306.2500	3.3063	5.350	0.0000	0.0000
2024/12/04	R213	06/11/2025	10.05 Put	Bond Future	1543.4500	1.5435	1647.3700	1.6474	6.733	0.0000	0.0000
2024/12/04	R213	05/02/2026		Bond Future	9.6510	92.7419	9.7316	92.4468	0.835	0.0000	0.0000
2024/12/04	R213	05/02/2026	9.89 Call	Bond Future	3039.3300	3.0393	2871.5000	2.8715	5.522	0.0000	0.0000
2024/12/04	R213	05/02/2026	9.89 Put	Bond Future	2167.6100	2.1676	2294.9500	2.2950	5.875	0.0000	0.0000
2024/12/04	R214	06/02/2025	13.63 Call	Bond Future	13863.5100	13.8635	13327.1100	13.3271	3.869	0.0000	0.0000
2024/12/04	R214	06/02/2025	13.63 Put	Bond Future	0.3400	0.0003	0.4800	0.0005	41.176	0.0000	0.0000
2024/12/04	R214	06/02/2025	12.25 Put	Bond Future	40.4000	0.0404	53.2900	0.0533	31.906	0.0000	0.0000
2024/12/04	R214	06/02/2025	12.25 Call	Bond Future	7869.8700	7.8699	7346.2200	7.3462	6.654	0.0000	0.0000
2024/12/04	R214	06/02/2025	11.75 Put	Bond Future	146.1100	0.1461	188.3400	0.1883	28.903	0.0000	0.0000
2024/12/04	R214	06/02/2025	11.75 Call	Bond Future	5531.0300	5.5310	5036.7200	5.0367	8.937	0.0000	0.0000
2024/12/04	R214	06/02/2025		Bond Future	10.7458	70.7925	10.8405	70.2559	0.881	0.0000	0.0000
2024/12/04	R214	06/02/2025	12.71 Call	Bond Future	9963.9200	9.9639	9431.4300	9.4314	5.344	0.0000	0.0000
2024/12/04	R214	06/02/2025	12.71 Put	Bond Future	12.0700	0.0121	16.1200	0.0161	33.554	0.0000	0.0000
2024/12/04	R214	08/05/2025		Bond Future	10.8198	68.9167	10.9174	68.3700	0.902	0.0000	0.0000
2024/12/04	R214	08/05/2025	12.40 Call	Bond Future	8409.6700	8.4097	7913.7400	7.9137	5.897	0.0000	0.0000
2024/12/04	R214	08/05/2025	12.40 Put	Bond Future	307.2900	0.3073	358.0900	0.3581	16.532	0.0000	0.0000
2024/12/04	R214	07/08/2025		Bond Future	10.9016	70.2786	11.0023	69.7218	0.924	0.0000	0.0000
2024/12/04	R214	07/08/2025	12.97 Call	Bond Future	10597.4200	10.5974	10092.8000	10.0928	4.762	0.0000	0.0000
2024/12/04	R214	07/08/2025	12.97 Put	Bond Future	405.9000	0.4059	458.0200	0.4580	12.841	0.0000	0.0000
2024/12/04	R214	06/11/2025		Bond Future	10.9954	68.3361	11.0993	67.7694	0.945	0.0000	0.0000
2024/12/04	R214	06/11/2025	11.64 Call	Bond Future	5660.2800	5.6603	5282.5000	5.2825	6.674	0.0000	0.0000
2024/12/04	R214	06/11/2025	11.64 Put	Bond Future	2256.5600	2.2566	2445.4500	2.4455	8.371	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/12/04	R214	05/02/2026		Bond Future	11.1005	69.6284	11.2079	69.0519	0.968	0.0000	0.0000
2024/12/04	R214	05/02/2026	11.26 Call	Bond Future	4472.2700	4.4723	4149.7300	4.1497	7.212	0.0000	0.0000
2024/12/04	R214	05/02/2026	11.26 Put	Bond Future	3618.9500	3.6190	3872.9800	3.8730	7.019	0.0000	0.0000
2024/12/04	R248	06/02/2025	10.30 Put	Bond Future	5017.2600	5.0173	5600.3200	5.6003	11.621	0.0000	0.0000
2024/12/04	R248	06/02/2025	10.30 Call	Bond Future	253.3400	0.2533	173.5000	0.1735	31.515	0.0000	0.0000
2024/12/04	R248	06/02/2025	11.00 Put	Bond Future	1559.4600	1.5595	1866.8400	1.8668	19.711	0.0000	0.0000
2024/12/04	R248	06/02/2025	11.00 Call	Bond Future	1955.0800	1.9551	1599.5600	1.5996	18.184	0.0000	0.0000
2024/12/04	R248	06/02/2025	11.70 Call	Bond Future	5393.9800	5.3940	4821.7200	4.8217	10.609	0.0000	0.0000
2024/12/04	R248	06/02/2025	11.70 Put	Bond Future	339.4100	0.3394	430.0500	0.4301	26.705	0.0000	0.0000
2024/12/04	R248	06/02/2025		Bond Future	10.9437	85.6289	11.0383	84.9660	0.864	0.0000	0.0000
2024/12/04	R248	06/02/2025	12.71 Call	Bond Future	11041.2400	11.0412	10387.6100	10.3876	5.920	0.0000	0.0000
2024/12/04	R248	06/02/2025	12.71 Put	Bond Future	28.7200	0.0287	37.9900	0.0380	32.277	0.0000	0.0000
2024/12/04	R248	08/05/2025		Bond Future	11.0213	82.9088	11.1189	82.2333	0.886	0.0000	0.0000
2024/12/04	R248	08/05/2025	12.60 Call	Bond Future	10257.1900	10.2572	9647.4200	9.6474	5.945	0.0000	0.0000
2024/12/04	R248	08/05/2025	12.60 Put	Bond Future	404.9300	0.4049	470.6300	0.4706	16.225	0.0000	0.0000
2024/12/04	R248	07/08/2025		Bond Future	11.1067	84.5470	11.2076	83.8591	0.908	0.0000	0.0000
2024/12/04	R248	07/08/2025	13.21 Call	Bond Future	13046.9700	13.0470	12425.8500	12.4259	4.761	0.0000	0.0000
2024/12/04	R248	07/08/2025	13.21 Put	Bond Future	534.0000	0.5340	600.7700	0.6008	12.504	0.0000	0.0000
2024/12/04	R248	06/11/2025		Bond Future	11.2037	81.7372	11.3079	81.0371	0.930	0.0000	0.0000
2024/12/04	R248	06/11/2025	11.74 Call	Bond Future	6447.0600	6.4471	5994.6900	5.9947	7.017	0.0000	0.0000
2024/12/04	R248	06/11/2025	11.74 Put	Bond Future	2952.0600	2.9521	3199.8100	3.1998	8.392	0.0000	0.0000
2024/12/04	R248	05/02/2026		Bond Future	11.3119	83.2823	11.4198	82.5700	0.954	0.0000	0.0000
2024/12/04	R248	05/02/2026	11.46 Call	Bond Future	5523.4000	5.5234	5125.9100	5.1259	7.196	0.0000	0.0000
2024/12/04	R248	05/02/2026	11.46 Put	Bond Future	4548.5800	4.5486	4863.4500	4.8635	6.922	0.0000	0.0000
2024/12/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

